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# Convex solutions of the multi-valued iterative equation of order $n$

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641112, P.R. China**Abstract**

A multi-valued iterative functional equation of order  $n$  is considered. A result on the existence and uniqueness of  $K$ -convex solutions in some class of multifunctions is presented.

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**Keywords:** multifunction; functional equation; iteration;  $K$ -convex; upper semi-continuity

## 1 Introduction

As indicated in the books [1, 2] and the surveys [3, 4], the polynomial-like iterative equation

$$\lambda_1 f(x) + \lambda_2 f^2(x) + \cdots + \lambda_n f^n(x) = F(x), \quad x \in S, \quad (1.1)$$

where  $S$  is a subset of a linear space over  $\mathbb{R}$ ,  $F : S \rightarrow S$  is a given function,  $\lambda_i$  ( $i = 1, \dots, n$ ) are real constants,  $f : S \rightarrow S$  is the unknown function, and  $f^i$  is the  $i$ th iterate of  $f$ , i.e.,  $f^i(x) = f(f^{i-1}(x))$  and  $f^0(x) = x$  for all  $x \in S$ , is one of the important forms of a functional equation since the problem of iterative roots and the problem of invariant curves can be reduced to the kind of equations. Many works have been contributed to studying single-valued solutions for Eq. (1.1); for example, in [5–11] for the case of linear  $F$ , [12, 13] for  $n = 2$ , [14] for general  $n$ , [15, 16] for smoothness, [17] for analyticity, [18–20] for convexity, [21–23] in high-dimensional spaces. However, a multifunction (called multi-valued function or set-valued map sometimes) is an important class of mappings often used in control theory [24], stochastics [25], artificial intelligence [26], and economics [27]. Hence, it gets more interesting to study multi-valued solutions for Eq. (1.1), i.e., the equation

$$\lambda_1 F(x) + \lambda_2 F^2(x) + \cdots + \lambda_n F^n(x) = G(x), \quad x \in I := [a, b], \quad (1.2)$$

where  $n \geq 2$  is an integer,  $\lambda_i$  ( $i = 1, \dots, n$ ) are real constants,  $G$  is a given multifunction, and  $F$  is an unknown multifunction. Here the  $i$ th iterate  $F^i$  of the multifunction  $F$  is defined recursively as

$$F^i(x) := \bigcup \{F(y) : y \in F^{i-1}(x)\}$$

and  $F^0(x) \equiv \{x\}$  for all  $x \in I$ . In 2004, Nikodem and Zhang [28] discussed Eq. (1.2) for  $n = 2$  with an increasing upper semi-continuous (USC) multifunction  $G$  on  $I = [a, b]$  and proved the existence and uniqueness of USC solutions under the assumption that  $G$  has fixed points  $a$  and  $b$  and  $\lambda_1, \lambda_2$  are both constants such that  $\lambda_1 > \lambda_2 \geq 0$  and  $\lambda_1 + \lambda_2 = 1$ . As pointed out in [29], the generalization to USC multifunctions for Eq. (1.1) is rather difficult even if  $n = 2$ . Hence, discussing Eq. (1.2) for  $n \geq 3$  evokes great interest, but the greatest difficulty is that the multifunction has no *Lipschitz condition*. In 2011, this difficulty was overcome by introducing the class of unblended multifunctions, the existence of USC multi-valued solutions for a modified form of the equation

$$\lambda_1 F(x) = G(x) - \lambda_2 F^2(x) - \cdots - \lambda_n F^n(x), \quad x \in I, \quad (1.3)$$

was proved in [29].  $K$ -convex multifunctions, which are generalization of vector-valued convex functions, have wide applications in optimization (cf. [30]) and play an important role in various questions of convex analysis (cf. [31]). However, up to now, there are no results on convexity of multi-valued solutions for the iterative equation (1.2). In this note, we study the convexity of multi-valued solutions for Eq. (1.2). We prove the existence and uniqueness of  $K$ -convex solutions in some class of multifunctions for Eq. (1.3).

## 2 $K$ -convex multifunctions

As in [30], let  $X$  and  $Y$  be linear spaces and  $K \subset Y$  be a convex cone, i.e.,  $K + K \subset K$  and  $\lambda K \subset K$  for all  $\lambda \geq 0$ . Let  $\Omega \subset X$  be a convex set. A multifunction  $T : X \rightarrow Y$  is said to be  $K$ -convex on  $\Omega$  if

$$\lambda T(x) + (1 - \lambda)T(y) \subset T(\lambda x + (1 - \lambda)y) + K, \quad \forall x, y \in \Omega, \lambda \in [0, 1].$$

A convex multifunction [32] may be stated as  $\theta$ -convex and the convexity of a real-valued function may be stated as  $\mathbb{R}^+$ -convex, and concavity as  $\mathbb{R}^-$ -convex, where  $\mathbb{R}^+ := [0, +\infty)$  and  $\mathbb{R}^- := (-\infty, 0]$ . Let  $\mathcal{F}(I)$  be the set of all multifunctions  $F : I \rightarrow cc(I)$ , where  $cc(I)$  denotes the family of all nonempty closed subintervals of  $I$ .

Considering  $\mathbb{R}^+$ -convex multifunctions and  $\mathbb{R}^-$ -convex multifunctions, the following lemmas are obvious.

**Lemma 2.1** *Let  $F(x) \in \mathcal{F}(I)$ . Then the multifunction  $F(x)$  is  $\mathbb{R}^+$ -convex on  $I$  if and only if*

$$\min(\lambda F(x_1) + (1 - \lambda)F(x_2)) \geq \min F(\lambda x_1 + (1 - \lambda)x_2), \quad \forall x_1, x_2 \in I, \lambda \in [0, 1]. \quad (2.1)$$

**Lemma 2.2** *Let  $F(x) \in \mathcal{F}(I)$ . Then the multifunction  $F(x)$  is  $\mathbb{R}^-$ -convex on  $I$  if and only if*

$$\max(\lambda F(x_1) + (1 - \lambda)F(x_2)) \leq \max F(\lambda x_1 + (1 - \lambda)x_2), \quad \forall x_1, x_2 \in I, \lambda \in [0, 1]. \quad (2.2)$$

## 3 Some lemmas

In order to prove our main results, we give the following useful property (cf. [33, 34]).

**Lemma 3.1** *For  $A, B, C, D \in cc(I)$  and for an arbitrary real  $\lambda$ , the following properties hold:*

- (a)  $h(A + C, B + C) = h(A, B)$ ,

- (b)  $h(\lambda A, \lambda B) = |\lambda| h(A, B)$ ,  
(c)  $h(A + C, B + D) \leq h(A, B) + h(C, D)$ ,

where

$$h(A, B) = \max \left\{ \sup \{ d(x, B) : x \in A \}, \sup \{ d(y, A) : y \in B \} \right\}.$$

As defined in [32, Definition 3.5.1], a multifunction  $F : I \rightarrow cc(I)$  is *increasing* (resp. *strictly increasing*) if  $\max F(x_1) \leq \min F(x_2)$  (resp.  $\max F(x_1) < \min F(x_2)$ ) for all  $x_1, x_2 \in I$  with  $x_1 < x_2$ . A multifunction  $F : I \rightarrow cc(I)$  is *upper semi-continuous* (USC) at a point  $x_0 \in I$  if for every open set  $v \subset \mathbb{R}$  with  $F(x_0) \subset v$ , there exists a neighborhood  $U_{x_0}$  of  $x_0$  such that  $F(x) \subset v$  for every  $x \in U_{x_0}$ .  $F$  is USC on  $I$  if it is USC at every point in  $I$ . For convenience, let

$$\text{USIC}^+(I) := \{ F \in \mathcal{F}(I) : F \text{ is USC, strictly increasing and } \mathbb{R}^+ \text{-convex on } I \}$$

and

$$\text{USIC}^-(I) := \{ F \in \mathcal{F}(I) : F \text{ is USC, strictly increasing and } \mathbb{R}^- \text{-convex on } I \}.$$

**Remark 3.1** If  $F \in \text{USIC}^+(I)$  (resp.  $\text{USIC}^-(I)$ ),  $I = [a, b]$ , then  $F$  must be single-valued on  $[a, b)$  (resp.  $(a, b]$ ).

**Lemma 3.2**  $F_1 \circ F_2 \in \text{USIC}^+(I)$  (resp.  $\text{USIC}^-(I)$ ) for  $F_1, F_2 \in \text{USIC}^+(I)$  (resp.  $\text{USIC}^-(I)$ ).

*Proof* By Lemma 2.2 in [29], we only need to prove that  $F_1 \circ F_2$  is  $\mathbb{R}^+$ -convex on  $I$  (resp.  $\mathbb{R}^-$ -convex on  $I$ ). We first prove that  $F_1 \circ F_2$  is  $\mathbb{R}^+$ -convex on  $I$  for  $F_1, F_2 \in \text{USIC}^+(I)$ . By Lemma 2.1, the fact that  $F_2$  is  $\mathbb{R}^+$ -convex on  $I$  implies that

$$\min(\lambda F_2(x_1) + (1 - \lambda)F_2(x_2)) \geq \min F_2(\lambda x_1 + (1 - \lambda)x_2), \quad \forall x_1, x_2 \in I, \lambda \in [0, 1].$$

Hence, for all  $y \in \lambda F_2(x_1) + (1 - \lambda)F_2(x_2)$ ,

$$y \geq \min F_2(\lambda x_1 + (1 - \lambda)x_2)$$

holds. Note that  $F_1$  is strictly increasing. Consequently,

$$\begin{aligned} \min F_1(y) &\geq \min F_1(\min F_2(\lambda x_1 + (1 - \lambda)x_2)) \\ &= \min F_1 \circ F_2(\lambda x_1 + (1 - \lambda)x_2). \end{aligned}$$

So

$$\begin{aligned} \min F_1(\lambda F_2(x_1) + (1 - \lambda)F_2(x_2)) &= \min \bigcup \{ F_1(y) : y \in \lambda F_2(x_1) + (1 - \lambda)F_2(x_2) \} \\ &\geq \min F_1 \circ F_2(\lambda x_1 + (1 - \lambda)x_2). \end{aligned} \quad (3.1)$$

By

$$\min(\lambda F_1 \circ F_2(x_1) + (1 - \lambda)F_1 \circ F_2(x_2)) = \lambda \min F_1 \circ F_2(x_1) + (1 - \lambda) \min F_1 \circ F_2(x_2),$$

we have

$$\begin{aligned}\min(\lambda F_1 \circ F_2(x_1) + (1 - \lambda)F_1 \circ F_2(x_2)) &\geq \min F_1(\lambda \min F_2(x_1) + (1 - \lambda) \min F_2(x_2)) \\ &= \min F_1(\min(\lambda F_2(x_1) + (1 - \lambda)F_2(x_2))) \\ &= \min F_1(\lambda F_2(x_1) + (1 - \lambda)F_2(x_2))\end{aligned}$$

because  $F_1$  is  $\mathbb{R}^+$ -convex. Hence, by (3.1)

$$\begin{aligned}\min(\lambda F_1 \circ F_2(x_1) + (1 - \lambda)F_1 \circ F_2(x_2)) \\ \geq \min F_1 \circ F_2(\lambda x_1 + (1 - \lambda)x_2), \quad \forall x_1, x_2 \in I, \lambda \in [0, 1].\end{aligned}$$

$F_1 \circ F_2 \in \text{USIC}^+(I)$  is proved.

Next, we prove  $F_1 \circ F_2$  is  $\mathbb{R}^-$ -convex on  $I$  for  $F_1, F_2 \in \text{USIC}^-(I)$ . By Lemma 2.2, the fact that  $F_2$  is  $\mathbb{R}^-$ -convex on  $I$  implies that

$$\max(\lambda F_2(x_1) + (1 - \lambda)F_2(x_2)) \leq \max F_2(\lambda x_1 + (1 - \lambda)x_2), \quad \forall x_1, x_2 \in I, \lambda \in [0, 1].$$

Hence, for all  $y \in \lambda F_2(x_1) + (1 - \lambda)F_2(x_2)$ ,

$$y \leq \max F_2(\lambda x_1 + (1 - \lambda)x_2)$$

holds. Note that  $F_1$  is strictly increasing. Consequently,

$$\begin{aligned}\max F_1(y) &\leq \max F_1(\max F_2(\lambda x_1 + (1 - \lambda)x_2)) \\ &= \max F_1 \circ F_2(\lambda x_1 + (1 - \lambda)x_2).\end{aligned}$$

So

$$\begin{aligned}\max F_1(\lambda F_2(x_1) + (1 - \lambda)F_2(x_2)) &= \max \bigcup \{F_1(y) : y \in \lambda F_2(x_1) + (1 - \lambda)F_2(x_2)\} \\ &\leq \max F_1 \circ F_2(\lambda x_1 + (1 - \lambda)x_2).\end{aligned}\tag{3.2}$$

By

$$\begin{aligned}\max(\lambda F_1 \circ F_2(x_1) + (1 - \lambda)F_1 \circ F_2(x_2)) \\ = \lambda \max F_1 \circ F_2(x_1) + (1 - \lambda) \max F_1 \circ F_2(x_2),\end{aligned}$$

it follows that

$$\begin{aligned}\max(\lambda F_1 \circ F_2(x_1) + (1 - \lambda)F_1 \circ F_2(x_2)) &\leq \max F_1(\lambda \max F_2(x_1) + (1 - \lambda) \max F_2(x_2)) \\ &= \max F_1(\max(\lambda F_2(x_1) + (1 - \lambda)F_2(x_2))) \\ &= \max F_1(\lambda F_2(x_1) + (1 - \lambda)F_2(x_2))\end{aligned}$$

because  $F_1$  is  $\mathbb{R}^-$ -convex. Hence, by (3.2)

$$\begin{aligned} & \max(\lambda F_1 \circ F_2(x_1) + (1-\lambda)F_1 \circ F_2(x_2)) \\ & \leq \max F_1 \circ F_2(\lambda x_1 + (1-\lambda)x_2), \quad \forall x_1, x_2 \in I, \lambda \in [0, 1]. \end{aligned}$$

This completes the proof of  $F_1 \circ F_2 \in \text{USIC}^-(I)$ .  $\square$

Define

$$\begin{aligned} \text{USIC}^{+*}(I) &:= \{F \in \text{USIC}^+(I) : \min F(x) > x, x \in \text{int } I\}, \\ \text{USIC}^{-*}(I) &:= \{F \in \text{USIC}^-(I) : \min F(x) > x, x \in \text{int } I\}, \\ \text{USIC}_*^+(I) &:= \{F \in \text{USIC}^+(I) : \min F(x) < x, x \in \text{int } I\}, \\ \text{USIC}_*^-(I) &:= \{F \in \text{USIC}^-(I) : \min F(x) < x, x \in \text{int } I\}, \\ \text{USIC}^+(I, m, M) &:= \{F \in \text{USIC}^+(I) : m(x_2 - x_1) \leq F(x_2) - F(x_1) \leq M(x_2 - x_1), \\ & \quad x_1 < x_2, x_1, x_2 \in \text{int } I, \max F(b) = b\}, \\ \text{USIC}^-(I, m, M) &:= \{F \in \text{USIC}^-(I) : m(x_2 - x_1) \leq F(x_2) - F(x_1) \leq M(x_2 - x_1), \\ & \quad x_1 < x_2, x_1, x_2 \in \text{int } I, \min F(a) = a\}, \end{aligned}$$

where  $I = [a, b]$  and  $M > m > 0$ .

**Remark 3.2** The condition  $\max F(b) = b$  for  $F \in \text{USIC}^+(I, m, M)$  ( $\min F(a) = a$  for  $F \in \text{USIC}^-(I, m, M)$ ) guarantees that the iterations  $F^n$ ,  $n = 2, 3, \dots$ , are also multifunctions.

**Lemma 3.3**  $\text{USIC}^+(I, m, M)$  and  $\text{USIC}^-(I, m, M)$  are complete metric spaces equipped with the distance

$$D(F_1, F_2) := \sup\{h(F_1(x), F_2(x)) : x \in I\}.$$

*Proof* By Lemma 3.1 in [29], we only need to prove that if  $\{F_n\} \subset \text{USIC}^\sigma(I, m, M)$  such that  $\lim_{n \rightarrow \infty} F_n = F(x)$  in  $\text{USI}(I, m, M)$ , i.e.,

$$\lim_{n \rightarrow \infty} D(F_n, F) = 0, \tag{3.3}$$

then  $F(x)$  is  $\mathbb{R}^\sigma$ -convex on  $I$ , where  $\sigma = +$  or  $\sigma = -$ . We first prove the case of  $\text{USIC}^+(I, m, M)$ . By (3.3), we have  $\lim_{n \rightarrow \infty} h(F_n(x), F(x)) = 0$ ,  $\forall x \in I$ . Hence,

$$\lim_{n \rightarrow \infty} h(F_n(\lambda x_1 + (1-\lambda)x_2), F(\lambda x_1 + (1-\lambda)x_2)) = 0, \quad \forall x_1, x_2 \in I, \lambda \in [0, 1]. \tag{3.4}$$

Note that by Lemma 3.1,

$$\lim_{n \rightarrow \infty} h(\lambda F_n(x_1), \lambda F(x_1)) = 0, \quad \forall x_1 \in I, \lambda \in [0, 1]$$

and

$$\lim_{n \rightarrow \infty} h((1-\lambda)F_n(x_2), (1-\lambda)F(x_2)) = 0, \quad \forall x_2 \in I, \lambda \in [0, 1].$$

Hence,

$$\begin{aligned} \lim_{n \rightarrow \infty} h(\lambda F_n(x_1) + (1-\lambda)F_n(x_2), \lambda F(x_1) + (1-\lambda)F(x_2)) &= 0, \\ \forall x_1, x_2 \in I, \lambda \in [0, 1]. \end{aligned} \quad (3.5)$$

By (3.4) and (3.5), we have for every  $\varepsilon > 0$ , there exists  $n_0 \in \mathbb{N}$  such that

$$F_{n_0}(\lambda x_1 + (1-\lambda)x_2) \subset F(\lambda x_1 + (1-\lambda)x_2) + \left(-\frac{\varepsilon}{2}, \frac{\varepsilon}{2}\right) \quad (3.6)$$

and

$$\lambda F(x_1) + (1-\lambda)F(x_2) \subset \lambda F_{n_0}(x_1) + (1-\lambda)F_{n_0}(x_2) + \left(-\frac{\varepsilon}{2}, \frac{\varepsilon}{2}\right), \quad (3.7)$$

$\forall x_1, x_2 \in I, \lambda \in [0, 1]$ . Consequently,

$$\begin{aligned} \min(\lambda F(x_1) + (1-\lambda)F(x_2)) &\geq \min(\lambda F_{n_0}(x_1) + (1-\lambda)F_{n_0}(x_2)) - \frac{\varepsilon}{2} \\ &\geq \min F_{n_0}(\lambda x_1 + (1-\lambda)x_2) - \frac{\varepsilon}{2} \\ &\geq \min F(\lambda x_1 + (1-\lambda)x_2) - \varepsilon \end{aligned}$$

because  $F_{n_0}(x)$  is  $\mathbb{R}^+$ -convex on  $I$ . Hence,

$$\min(\lambda F(x_1) + (1-\lambda)F(x_2)) \geq \min F(\lambda x_1 + (1-\lambda)x_2),$$

which shows that  $F(x)$  is  $\mathbb{R}^+$ -convex on  $I$ .

Next we prove the case of  $\sigma = -$ . By (3.6) and (3.7), we have for every  $\varepsilon > 0$ ,

$$\begin{aligned} \max(\lambda F(x_1) + (1-\lambda)F(x_2)) &\leq \max(\lambda F_{n_0}(x_1) + (1-\lambda)F_{n_0}(x_2)) + \frac{\varepsilon}{2} \\ &\leq \max F_{n_0}(\lambda x_1 + (1-\lambda)x_2) + \frac{\varepsilon}{2} \\ &\leq \max F(\lambda x_1 + (1-\lambda)x_2) + \varepsilon \end{aligned}$$

because  $F_{n_0}(x)$  is  $\mathbb{R}^-$ -convex on  $I$ . Hence,

$$\max(\lambda F(x_1) + (1-\lambda)F(x_2)) \leq \max F(\lambda x_1 + (1-\lambda)x_2),$$

which shows that  $F(x)$  is  $\mathbb{R}^-$ -convex on  $I$ . The proof is completed.  $\square$

Define

$$\text{USIC}^{+*}(I, m, M) := \text{USIC}^{+*}(I) \cap \text{USIC}^+(I, m, M),$$

$$\text{USIC}_*^+(I, m, M) := \text{USIC}_*^+(I) \cap \text{USIC}^+(I, m, M),$$

$$\text{USIC}^{-*}(I, m, M) := \text{USIC}^{-*}(I) \cap \text{USIC}^-(I, m, M),$$

$$\text{USIC}_*^-(I, m, M) := \text{USIC}_*^-(I) \cap \text{USIC}^-(I, m, M),$$

$\text{USIC}_*^+(I, m, M)$  is a closed subset of  $\text{USIC}^+(I, m, M)$ .  $\text{USIC}^{-*}(I, m, M)$  is a closed subset of  $\text{USIC}^-(I, m, M)$ .

By Lemma 3.2, one can prove the following result.

**Lemma 3.4**  $F^i \in \text{USIC}_*^+(I, m^i, M^i)$  (resp.  $\text{USIC}^{-*}(I, m^i, M^i)$ ) if  $F \in \text{USIC}_*^+(I, m, M)$  (resp.  $\text{USIC}^{-*}(I, m, M)$ ).

**Lemma 3.5** If  $F_1, F_2 \in \text{USIC}_*^+(I, m, M)$  (resp.  $\text{USIC}^{-*}(I, m, M)$ ), then

$$D(F_1^i, F_2^i) \leq \left( \sum_{j=0}^{i-1} M^j \right) D(F_1, F_2).$$

The proof of Lemma 3.5 is similar to that of Lemma 3.3 in [29]. We omit it here.

#### 4 Convex solutions

**Theorem 4.1** Suppose that  $\lambda_1 > 0$ ,  $\lambda_i \leq 0$  ( $i = 2, \dots, n$ ) and  $\sum_{i=1}^n \lambda_i = 1$  and  $G \in \text{USIC}^{-*}(I, m_0, M_0)$  with  $M_0 > m_0 > 0$ . Then for arbitrary constants  $M > m > 0$  satisfying

$$m \leq \frac{m_0 + \sum_{i=2}^n |\lambda_i| m^i}{\lambda_1}, \quad M \geq \frac{M_0 + \sum_{i=2}^n |\lambda_i| M^i}{\lambda_1}, \quad (4.1)$$

Eq. (1.3) has a unique solution  $F \in \text{USIC}^{-*}(I, m, M)$  if

$$d := \frac{1}{\lambda_1} \sum_{i=2}^n |\lambda_i| \sum_{j=0}^{i-1} M^j < 1. \quad (4.2)$$

*Proof* Define the mapping  $L : \text{USIC}^{-*}(I, m, M) \rightarrow \mathcal{F}(I)$  by

$$LF(x) = \frac{1}{\lambda_1} \left( G(x) - \sum_{i=2}^n \lambda_i F^i(x) \right), \quad \forall x \in I. \quad (4.3)$$

By Lemma 3.2,  $F^i(x)$ ,  $i = 2, \dots, n$  are strictly increasing  $\mathbb{R}^-$ -convex on  $I$  because  $F(x)$  is strictly increasing  $\mathbb{R}^-$ -convex. Since  $G(x)$  is  $\mathbb{R}^-$ -convex on  $I$  and  $\max(A + B) = \max A + \max B$ , we have

$$\begin{aligned} & \max(\lambda LF(x_1) + (1 - \lambda)L(x_2)) \\ &= \frac{1}{\lambda_1} \left( \max \lambda G(x_1) - \sum_{i=2}^n \lambda_i \max \lambda F^i(x_1) \right) \\ & \quad + \frac{1}{\lambda_1} \left( \max(1 - \lambda)G(x_2) - \sum_{i=2}^n \lambda_i \max(1 - \lambda)F^i(x_2) \right) \\ &= \frac{1}{\lambda_1} (\max(\lambda G(x_1) + (1 - \lambda)G(x_2))) - \frac{1}{\lambda_1} \left( \sum_{i=2}^n \lambda_i \max(\lambda F^i(x_1) + (1 - \lambda)F^i(x_2)) \right) \\ &\leq \frac{1}{\lambda_1} \left( \max G(\lambda x_1 + (1 - \lambda)x_2) - \sum_{i=2}^n \lambda_i \max F^i(\lambda x_1 + (1 - \lambda)x_2) \right) \\ &= \max LF(\lambda x_1 + (1 - \lambda)x_2), \quad \forall x_1, x_2 \in I, \lambda \in [0, 1]. \end{aligned}$$

Hence,  $LF(x)$  is  $\mathbb{R}^-$ -convex on  $I$ . Obviously,  $LF(x)$  is strictly increasing and  $LF(x) > x$  for  $x \in \text{int } I$ . Similar to the proof of Theorem 4.1 in [29], by Lemma 3.4 and condition (4.1),  $LF(x) \in \text{USIC}^-(I, m, M)$ . Thus, we have proved that  $LF(x)$  is a self-mapping on  $\text{USIC}^-(I, m, M)$ . By Lemma 3.5 and condition (4.2),  $L$  is a contraction map. By Lemma 3.3,  $\text{USIC}^-(I, m, M)$  is a complete metric space. Using Banach's fixed point principle,  $L$  has a unique fixed point  $F$  in  $\text{USIC}^-(I, m, M)$ , i.e.,

$$F(x) = \frac{1}{\lambda_1} \left( G(x) - \sum_{i=2}^n \lambda_i F^i(x) \right), \quad \forall x \in I.$$

This completes the proof.  $\square$

We note the fact that  $A + B \supset C$  if the sets  $A, B, C$  satisfy  $A = C - B$ . Hence, every solution  $F$  of Eq. (1.3) satisfies

$$\lambda_1 F(x) + \lambda_2 F^2(x) + \cdots + \lambda_n F^n(x) \supset G(x), \quad \forall x \in I. \quad (4.4)$$

We have the following result.

**Corollary 4.1** *Under the same conditions as in Theorem 4.1, there exists a multifunction  $F \in \text{USIC}^-(I, m, M)$  such that (4.4) holds.*

For multifunctions in the other class  $\text{USIC}_*^+(I, m, M)$ , we have a similar result to Theorem 4.1. It can be proved similarly.

**Theorem 4.2** *Suppose that  $\lambda_1 > 0$ ,  $\lambda_i \leq 0$  ( $i = 2, \dots, n$ ) and  $\sum_{i=1}^n \lambda_i = 1$  and  $G \in \text{USIC}_*^+(I, m_0, M_0)$  with  $M_0 > m_0 > 0$ . Then for arbitrary constants  $M > m > 0$  satisfying (4.1), Eq. (1.3) has a unique solution  $F \in \text{USIC}_*^+(I, m, M)$  if condition (4.2) holds.*

**Corollary 4.2** *Under the same conditions as in Theorem 4.2, there exists a multifunction  $F \in \text{USIC}_*^+(I, m, M)$  such that (4.4) holds.*

**Remark 4.1** Although the assumption  $F \in \text{USIC}^-(I)$  (or  $\text{USIC}_*^+(I)$ ) implies that  $F$  is single-valued on  $[a, b)$  (or  $(a, b]$ ), but Eq. (1.3) cannot be considered on the interval  $[a, b)$  (or  $(a, b]$ ) as a single-valued case and the point  $b$  (or  $a$ ) as a multi-valued case, respectively, because there is no meaning at the point  $b$  (or  $a$ ).

**Remark 4.2** By Remark 3.1, there is no strictly increasing  $\mathbb{R}^+$ -convex multifunction in  $\text{USIC}^{+*}(I, m, M)$ . The same applies to the case of  $\text{USIC}_*^-(I, m, M)$ . Consequently, Eq. (1.3) has no solution in  $\text{USIC}^{+*}(I, m, M)$  (resp.  $\text{USIC}_*^-(I, m, M)$ ).

**Remark 4.3** By Theorem 4.1 and Theorem 4.2, we actually only prove the existence and uniqueness of  $K$ -convex ( $K = \mathbb{R}^+$  and  $K = \mathbb{R}^-$ , i.e.,  $K$  is not a nontrivial convex cone) multi-valued solutions for Eq. (1.3). In fact, there is no convex multi-valued (i.e.,  $\{0\}$ -convex multi-valued) solutions for Eq. (1.3) in the multifunction class  $\text{USI}(I)$ . Since  $F(x)$  is a convex multi-valued function on  $I$  if and only if

$$\begin{aligned} \min \lambda F(x) + \min(1 - \lambda)F(y) &\geq \min F(\lambda x + (1 - \lambda)y) \quad \text{and} \\ \max \lambda F(x) + \max(1 - \lambda)F(y) &\leq \max F(\lambda x + (1 - \lambda)y), \quad \forall x, y \in I, \lambda \in [0, 1]. \end{aligned} \quad (4.5)$$



Hence, if Eq. (1.3) has a convex multi-valued solution  $F$  in  $\text{USI}(I)$ , then  $F$  must be strictly increasing on  $I$ , which is contradictory to (4.5).

**Remark 4.4** We point out that we actually only have proved a special class of  $K$ -convex solutions, *i.e.*, strictly increasing  $K$ -convex solutions of Eq. (1.3). It is very difficult to discuss  $K$ -convex solutions of Eq. (1.3) which are not strictly increasing because the method in [29] cannot be used. Discussing non-strictly-increasing  $K$ -convex solutions of Eq. (1.3) will be the subject of our next work.

## 5 Examples

We give an example to illustrate the applications of Theorem 4.1. Consider the equation

$$\frac{5}{4}F(x) = G(x) + \frac{1}{4}F^3(x), \quad x \in I := [0, 1], \quad (5.1)$$

where  $n = 3$ ,  $\lambda_1 = \frac{5}{4}$ ,  $\lambda_2 = 0$ ,  $\lambda_3 = -\frac{1}{4}$  and

$$G(x) = \begin{cases} [0, \frac{2}{3}], & x = 0, \\ \frac{\sqrt{5x+4}}{3}, & x \in (0, 1]. \end{cases} \quad (5.2)$$

Clearly,  $G \in \text{USIC}^{*-}(I, m_0, M_0)$ , where

$$m_0 = \frac{5}{18}, \quad M_0 = \frac{5}{12}.$$

Let  $m = \frac{1}{5}$  and  $M = 1$ . It is easy to check that both (4.1) and (4.2) hold. Thus, by Theorem 4.1, Eq. (5.1) has a unique solution  $F \in \text{USIC}^{*-}(I, m, M)$ .

**Remark 5.1** Example (5.1) cannot be solved by known single-valued results.

### Competing interests

The author declares that he has no competing interests.

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